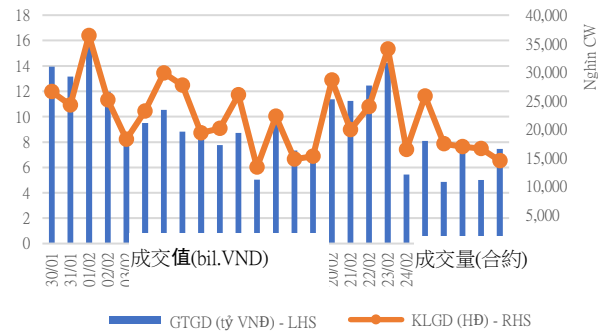


權證市場處於下跌的走勢

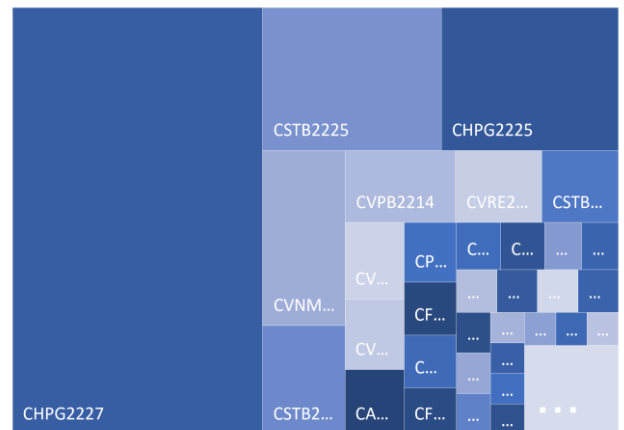
2023/03/06

當股票市場處於不太積極的走勢時，權證市場的許多股票均下跌。HPG 和 STB 的權證仍然吸引積極現金流。我們繼續建議投資者持有短期趨勢良好的認股權證。

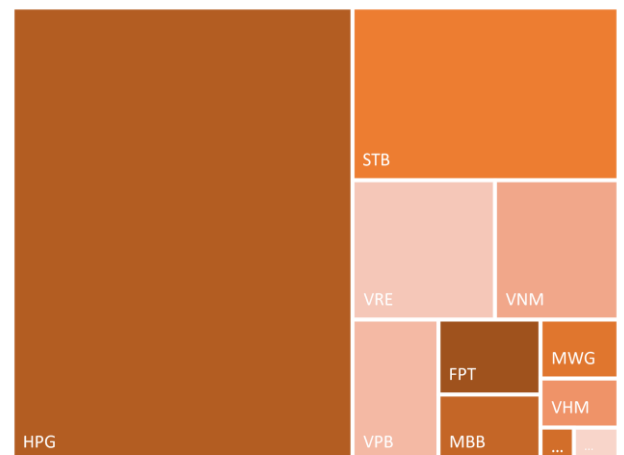
成交值和成交量



根據認股權證代碼分配成交值



根據標的股票代碼分配成交值



源自: YSVN

當日成交及相關指數

代碼	漲跌 (+/-%)	收盤	成交量 (合約)	成交值 (Bil.VND)	現金 狀態	Premium	槓桿	剩餘 交易盤數	隱合 波動
CACB2207	-24.0%	190	546,100	0.11	OTM	7.2%		18	44%
CACB2208	-7.2%	1,420	6,600	0.01	ITM	10.9%		130	57%
CFPT2209	-12.5%	70	15,800	-	OTM	13.0%	9.68	18	40%
CFPT2210	-8.9%	510	165,800	0.08	OTM	21.1%	5.09	127	39%
CFPT2212	-10.0%	1,170	61,500	0.07	ITM	4.1%	5.54	65	40%
CFPT2213	-3.6%	1,320	5,400	0.01	ITM	11.7%	4.06	130	47%
CFPT2214	-5.4%	1,410	30,200	0.04	ITM	14.8%	3.63	171	47%
CFPT2301	0.0%	1,880	-	-	OTM	21.4%	2.82	80	75%
CHDB2208	-17.6%	140	105,400	0.02	OTM	10.9%	7.02	15	62%
CHDB2210	0.0%	20	51,700	-	OTM	30.2%	0.00	3	140%
CHPG2215	-44.4%	50	579,600	0.03	OTM	15.5%	3.19	15	70%
CHPG2219	0.0%	10	3,100	-	OTM	32.4%	0.00	3	131%
CHPG2221	33.3%	40	2,006,800	0.06	OTM	23.6%	1.90	18	58%
CHPG2225	-2.8%	1,370	517,100	0.73	ITM	3.7%	4.39	65	49%
CHPG2226	-6.0%	2,020	25,500	0.05	ITM	15.7%	3.30	130	61%
CHPG2227	-1.9%	2,100	1,407,200	3.08	OTM	21.4%	2.87	171	61%
CHPG2301	-2.6%	2,250	13,300	0.03	ITM	15.5%	3.19	80	85%
CHPG2302	-4.0%	2,430	21,300	0.05	ITM	22.2%	2.60	146	75%
CHPG2303	-5.2%	2,530	5,100	0.01	OTM	29.9%	2.23	94	75%
CKDH2209	50.0%	30	30,200	-	OTM	50.2%	0.00	15	109%
CKDH2212	0.0%	20	158,400	-	OTM	73.1%	0.00	3	266%
CMBB2210	0.0%	20	118,300	-	OTM	48.9%	0.00	18	75%
CMBB2211	0.0%	140	409,400	0.05	OTM	60.7%	1.16	127	56%
CMBB2213	-1.2%	800	44,300	0.03	ITM	13.1%	4.17	65	66%
CMBB2214	-7.7%	1,440	16,600	0.02	ITM	15.9%	3.59	130	55%
CMBB2215	-1.3%	1,480	55,200	0.08	OTM	22.2%	3.07	171	56%
CMBB2301	-4.3%	900	400	-	ITM	16.0%	3.22	80	83%
CMBB2302	0.0%	960	-	-	OTM	24.3%	2.72	80	70%
CMSN2209	0.0%	20	-	-	OTM	47.1%	0.00	15	94%
CMSN2212	0.0%	10	21,200	-	OTM	47.9%	0.00	3	174%
CMSN2214	-5.7%	330	45,300	0.01	OTM	35.9%	1.84	65	65%
CMSN2215	-15.1%	450	35,300	0.02	OTM	40.1%	2.84	130	53%
CMWG2210	0.0%	10	40,200	-	OTM	50.3%	0.00	3	201%
CMWG2212	0.0%	10	534,400	0.01	OTM	90.6%	0.00	18	113%
CMWG2213	0.0%	190	121,700	0.02	OTM	39.9%	2.18	65	60%
CMWG2214	-5.8%	490	117,800	0.06	OTM	30.5%	2.77	130	63%
CMWG2215	-4.3%	660	49,600	0.03	OTM	31.0%	2.56	171	64%
CNVL2208	0.0%	20	2,400	-	OTM	676.0%	-	15	452%
CNVL2210	0.0%	10	2,600	-	OTM	760.4%	-	3	500%
CPDR2205	0.0%	20	81,000	-	OTM	407.8%		15	384%
CPOW2204	-12.5%	70	22,100	-	OTM	16.0%		15	75%
CPOW2208	0.0%	20	-	-	OTM	23.9%		3	129%
CPOW2209	-33.3%	40	176,300	0.01	OTM	33.5%		25	71%
CPOW2210	-2.2%	880	98,400	0.09	OTM	12.4%		65	44%
CSTB2215	-5.2%	730	210,900	0.16	ITM	3.5%	6.19	15	84%
CSTB2218	-35.3%	110	306,100	0.04	OTM	12.9%	18.79	18	40%
CSTB2224	-3.5%	3,630	69,100	0.26	ITM	9.0%	2.91	130	63%

CSTB2225	-4.4%	3,720	190,500	0.74	ITM	11.8%	2.72	171	61%
CTCB2211	0.0%	20	58,300	-	OTM	57.0%	0.00	18	87%
CTCB2212	0.0%	140	99,600	0.01	OTM	66.3%	1.81	127	52%
CTCB2214	-1.2%	800	13,400	0.01	OTM	9.7%	6.10	65	44%
CTCB2215	-5.5%	1,200	600	-	ITM	16.8%	3.39	130	58%
CTCB2216	-3.7%	1,290	2,000	-	OTM	21.9%	2.95	171	59%
CTPB2204	-25.9%	200	42,900	0.01	OTM	10.6%		15	98%
CVHM2211	-33.3%	20	77,000	-	OTM	59.5%	0.00	15	118%
CVHM2213	50.0%	30	100	-	OTM	57.4%	0.00	3	259%
CVHM2215	0.0%	20	166,000	-	OTM	46.8%	0.00	18	76%
CVHM2216	0.0%	150	376,900	0.05	OTM	42.0%	2.51	130	52%
CVHM2218	-4.5%	210	64,800	0.01	OTM	31.6%	0.00	3	124%
CVHM2219	4.9%	430	13,300	0.01	ITM	1.2%	7.74	15	50%
CVHM2220	7.8%	550	52,800	0.03	ITM	1.5%	28.26	3	37%
CVIB2201	3.8%	2,430	16,800	0.04	ITM	3.5%	5.44	65	39%
CVJC2204	0.0%	20	-	-	OTM	16.4%	4.58	130	42%
CVJC2206	-50.0%	10	411,200	-	OTM	37.4%	0.94	18	66%
CVNM2207	-3.1%	620	677,200	0.42	OTM	49.7%	3.15	127	56%
CVNM2209	-28.6%	100	115,800	0.01	ATM	17.6%	3.35	130	59%
CVNM2211	9.2%	2,010	3,700	0.01	OTM	32.5%	2.53	146	70%
CVNM2212	-4.7%	1,010	6,000	0.01	OTM	13.3%	6.99	15	60%
CVPB2211	-20.0%	40	199,700	0.01	OTM	23.8%	0.00	3	135%
CVPB2212	0.0%	300	110,800	0.03	OTM	15.8%	22.05	18	39%
CVPB2214	-5.1%	750	291,400	0.23	OTM	25.4%	5.54	127	42%
CVPB2301	-5.6%	680	71,700	0.05	OTM	15.9%	7.93	65	41%
CVRE2211	-12.5%	70	476,300	0.03	OTM	26.2%	3.60	130	55%
CVRE2213	0.0%	40	-	-	OTM	35.3%	3.23	171	54%
CACB2207	-24.0%	190	546,100	0.11	OTM	7.2%		18	44%
CACB2208	-7.2%	1,420	6,600	0.01	ITM	10.9%		130	57%

源自: Fiinpro, YSVN

Premium = (行使價格 + 認股權證價格 x 轉換率) - 標的證券的目前價格 (盈虧平衡價格與標的證券的目前價格之差)。

槓桿 (Effective gearing) 越高, 按標的證券的波動率就越大。

為了限制風險, 投資者應選擇具有現金狀態 (ITM), Premium 或隱含波動率偏低的認股權證。此外, 投資者也應優先對具有偏長 (兩週以上) 的剩餘交易盤數 (直至到期日) 的權證進行交易, 以限制風險。

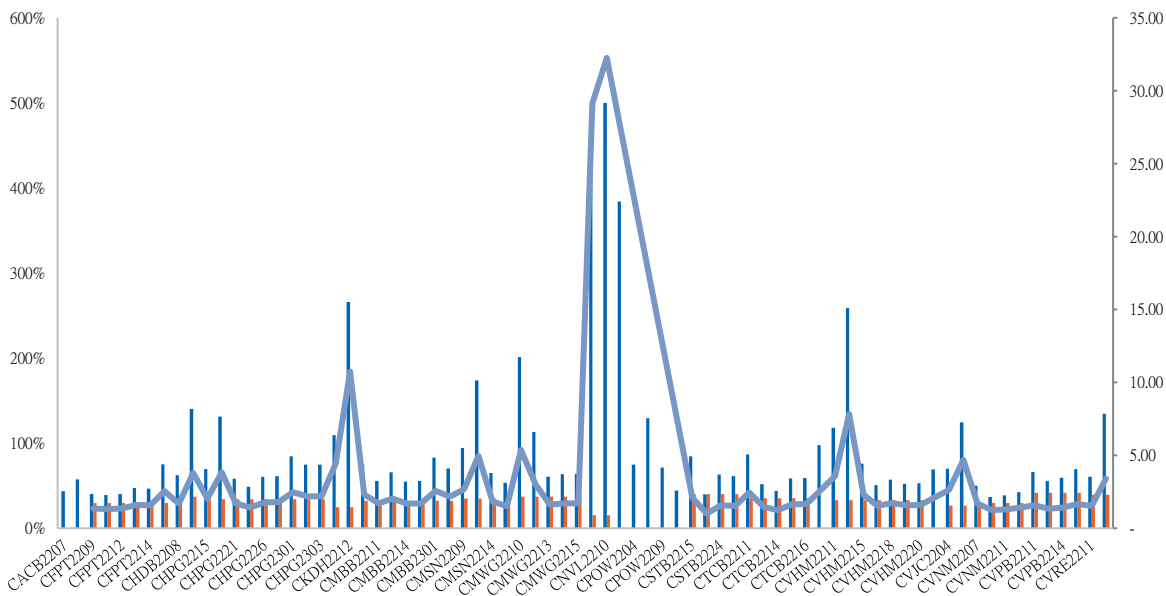
標的股票的技術建議綜合表

代碼	建議價格	目前價格	短期趨勢	中期趨勢	短期目標	與目前價格相比的短期上漲空間	短期停損	Reward/Risk
CTD		35.10	下跌	下跌			36.91	-
DPM		34.70	下跌	下跌			36.77	-
FPT		78.50	下跌	上漲			81.71	-
HDB		17.80	下跌	下跌			18.36	-
HPG		20.35	下跌	下跌			21.82	-
MBB		17.15	下跌	下跌			18.28	-
MSN		76.00	下跌	下跌			84.05	-

MWG		39.40	下跌	下跌			42.68	-
NVL		10.35	下跌	下跌			11.75	-
PNJ		79.40	下跌	上漲			81.09	-
REE		67.10	下跌	下跌			70.42	-
STB		25.00	下跌	下跌			25.64	-
TCB		26.80	下跌	下跌			28.33	-
VHM		40.95	下跌	下跌			43.50	-
VIC		52.70	下跌	下跌			55.45	-
VJC		101.20	下跌	下跌			102.45	-
VNM		76.00	下跌	上漲			77.76	-
VPB	18.30	17.00	上漲	下跌	21.67	27%	16.79	2.23
VRE		26.00	下跌	下跌			28.11	-

源自: YSVN

認股權證的隱含波動 VS 標的股票過去期間的波動



源自: YSVN

(*) 橙色列是標的股票過去期間的波動；藍色列是認股權證的隱含波動。

(*) 投資者可使用“隱含波動”來比較同一標的股票的認股權證。隱含波動率越大，對標的股票的價格變動率期望就越高（換句話說，隱含波動率越大，認股權證就越昂貴）。

認股權證訊息

認股權證代碼	發行商	期限	轉換率	發行價格	發行量	行使價格	最後交易日
CACB2207	SSI	6 月	4.00000 : 1	1,100	5,000,000	25,500	29/03/2023
CFPT2205	VCI	3 月	5.93100 : 1	1,000	5,000,000	91,931	11/01/2023
CFPT2209	SSI	6 月	10.00000 : 1	1,850	5,000,000	88,000	29/03/2023
CFPT2210	SSI	11 月	10.00000 : 1	2,350	2,000,000	90,000	29/08/2023
CFPT2211	HCM	6 月	10.00000 : 1	1,500	5,000,000	85,000	28/02/2023
CFPT2212	ACBS - ACBS	3.5 月	10.00000 : 1	1,870	4,000,000	70,000	02/06/2023
CHDB2208	EPS - KIS	6 月	3.99790 : 1	1,100	5,000,000	19,189	24/03/2023
CHDB2210	EPS - KIS	3 月	3.99790 : 1	1,000	3,000,000	23,098	08/03/2023

CHPG2215	EPS - KIS	6 月	10.00000 : 1	1,000	10,000,000	22,999	24/03/2023
CHPG2219	EPS - KIS	4 月	5.00000 : 1	1,000	1,500,000	26,888	08/03/2023
CHPG2221	SSI	6 月	4.00000 : 1	1,000	5,000,000	25,000	29/03/2023
CHPG2223	HCM	3 月	2.00000 : 1	2,300	1,500,000	22,500	28/02/2023
CHPG2224	EPS - KIS	3 月	4.00000 : 1	1,000	3,000,000	22,222	27/02/2023
CHPG2225	ACBS - ACBS	6 月	3.00000 : 1	1,550	1,000,000	17,000	02/06/2023
CKDH2209	EPS - KIS	6 月	7.26900 : 1	1,200	5,000,000	36,344	24/03/2023
CKDH2212	EPS - KIS	3 月	8.00000 : 1	1,000	2,000,000	41,999	08/03/2023
CMBB2210	SSI	3 月	2.00000 : 1	2,000	1,500,000	25,500	29/03/2023
CMBB2211	SSI	11 月	4.00000 : 1	1,200	2,000,000	27,000	29/08/2023
CMBB2212	EPS - KIS	3 月	10.00000 : 1	1,000	1,000,000	17,777	27/02/2023
CMBB2213	ACBS - ACBS	6 月	3.00000 : 1	1,550	1,500,000	17,000	02/06/2023
CMSN2209	EPS - KIS	5 月	19.85390 : 1	1,400	5,000,000	111,413	24/03/2023
CMSN2210	VCI	6 月	8.00000 : 1	1,000	2,000,000	116,000	11/01/2023
CMSN2212	EPS - KIS	3 月	20.00000 : 1	1,100	3,000,000	112,233	08/03/2023
CMSN2213	HCM	3 月	10.00000 : 1	2,100	1,500,000	110,000	28/02/2023
CMSN2214	ACBS - ACBS	11 月	10.00000 : 1	1,640	3,000,000	100,000	02/06/2023
CMWG2210	EPS - KIS	6 月	20.00000 : 1	1,000	1,000,000	58,999	08/03/2023
CMWG2212	SSI	6 月	10.00000 : 1	1,650	5,000,000	75,000	29/03/2023
CMWG2213	ACBS - ACBS	11 月	6.00000 : 1	2,760	3,000,000	54,000	02/06/2023
CNVL2208	EPS - KIS	6.5 月	16.00000 : 1	1,200	1,000,000	79,999	24/03/2023
CNVL2210	EPS - KIS	5 月	16.00000 : 1	1,100	3,000,000	88,888	08/03/2023
CPDR2205	EPS - KIS	9 月	16.00000 : 1	1,000	8,000,000	52,999	24/03/2023
CPDR2206	EPS - KIS	3 月	10.00000 : 1	1,000	2,000,000	51,888	27/02/2023
CPNJ2205	VCI	6.5 月	4.43540 : 1	1,100	1,000,000	95,359	11/01/2023
CPOW2204	EPS - KIS	6 月	5.00000 : 1	1,000	5,000,000	13,979	24/03/2023
CPOW2205	VCI	6 月	1.00000 : 1	1,000	4,000,000	13,900	11/01/2023
CPOW2208	EPS - KIS	6.5 月	4.00000 : 1	1,000	1,000,000	15,222	08/03/2023
CTCB2214	ACBS - ACBS	3.5 月	3.00000 : 1	2,470	6,000,000	27,000	02/06/2023
CTPB2204	EPS - KIS	3 月	10.00000 : 1	1,000	1,500,000	23,888	24/03/2023
CVHM2211	EPS - KIS	3 月	16.00000 : 1	1,000	1,500,000	64,999	24/03/2023
CVHM2213	EPS - KIS	3.5 月	16.00000 : 1	1,000	1,000,000	63,979	08/03/2023
CVHM2217	EPS - KIS	6.5 月	10.00000 : 1	1,000	1,000,000	51,999	27/02/2023
CVHM2218	ACBS - ACBS	11 月	6.00000 : 1	1,650	3,000,000	54,000	02/06/2023

源自：FiinPro, YSVN

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